

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 1

Consolidated Statement Of Financial Position

HK\$'000	Balance sheet as in	Under regulatory scope
	published financial statements	of consolidation
	At 30 June 2016	At 30 June 2016
Assets		
Cash and short-term funds	23,119,696	23,109,184
Placements with banks maturing between one to twelve months	3,817,525	3,803,243
Derivative financial instruments	358,099	358,099
Financial assets at fair value through profit or loss	241	0
Available-for-sale securities	25,452,046	25,352,612
Held-to-maturity securities	5,766,089	5,735,829
Advances and other accounts	66,459,732	66,115,495
Investments in subsidiaries		203,569
Amounts due from subsidiaries		1,489
Interests in associates	252,838	21,500
Investment properties	263,710	263,710
Property and equipment	641,500	625,747
Prepaid lease payments for land	2,236	2,236
Deferred tax assets	5,670	5,670
Intangible assets	134,826	84,220
Total assets	126,274,208	125,682,603
Liabilities		
Deposits and balances of banks	5,611,758	5,611,758
Financial assets sold under repurchase agreements	10,959,317	10,959,317
Deposits from customers	88,018,513	88,018,513
Amounts due to subsidiaries		539,839
Certificates of deposit	469,979	469,979
Derivative financial instruments	953,490	953,490
Other accounts and accruals	1,012,049	684,533
Current tax liabilities	235,863	225,613
Debt securities issued	1,740,440	1,740,440
Loan capital	1,870,916	1,870,916
Deferred tax liabilities	10,776	8,413
Total liabilities	110,883,101	111,082,811
Equity attributable to owners of the Bank		
Share capital	5,435,904	5,435,904
Additional equity instruments	2,312,030	2,312,030
Reserves	7,643,173	6,851,858
Total equity	15,391,107	14,599,792
Total liabilities and equity	126,274,208	125,682,603

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 2

Consolidated Statement Of Financial Position

HK\$'000	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Cross reference to Definition of Capital Components
	At 30 June 2016	At 30 June 2016	
Assets			
Cash and short-term funds	23,119,696	23,109,184	
Placements with banks maturing between one to twelve months	3,817,525	3,803,243	
Derivative financial instruments	358,099	358,099	
Financial assets at fair value through profit or loss	241	0	
Available-for-sale securities	25,452,046	25,352,612	
Held-to-maturity securities	5,766,089	5,735,829	
Advances and other accounts	66,459,732	66,115,495	
of which: Impairment allowances eligible for inclusion in Tier 2 capital		(242,562)	(1)
Defined benefit pension fund net assets		21,726	(2)
Investments in subsidiaries		203,569	
Amounts due from subsidiaries		1,489	
Interests in associates	252,838	21,500	
Investment properties	263,710	263,710	
Property and equipment	641,500	625,747	
Prepaid lease payments for land	2,236	2,236	
Deferred tax assets	5,670	5,670	(3)
Intangible assets	134,826	84,220	
of which: Internally developed software		84,220	(4)
Total assets	126,274,208	125,682,603	
Liabilities			
Deposits and balances of banks	5,611,758	5,611,758	
Financial assets sold under repurchase agreements	10,959,317	10,959,317	
Deposits from customers	88,018,513	88,018,513	
Amounts due to subsidiaries		539,839	
Certificates of deposit	469,979	469,979	
Derivative financial instruments	953,490	953,490	
Other accounts and accruals	1,012,049	684,533	
Current tax liabilities	235,863	225,613	
Debt securities issued	1,740,440	1,740,440	
Loan capital	1,870,916	1,870,916	
of which: Portion eligible for Tier 2 capital subject to phase out arrangement		1,038,423	(5)
Deferred tax liabilities	10,776	8,413	
of which: Deferred tax net of deferred tax liabilities related to defined benefit pension fund		(1,936)	(14)
of which: Deferred tax liabilities related to defined benefit pension fund		3,492	(6)
Total liabilities	110,883,101	111,082,811	
Equity attributable to owners of the Bank			
Share capital	5,435,904	5,435,904	(7)
Additional equity instruments	2,312,030	2,312,030	(8)
Reserves	7,643,173	6,851,858	
of which: Retained profits		4,549,978	(9)
of which: Cumulative fair value gains arising from revaluation of investment properties		39,521	(10)
of which: Disclosed reserves		2,301,880	(11)
of which: Land and building revaluation reserve		158,018	(12)
of which: Regulatory reserve		659,000	(13)
Total equity	15,391,107	14,599,792	
Total liabilities and equity	126,274,208	125,682,603	

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-BaseI III treatment	Cross-referenced to Consolidated Balance Sheet
CET1 capital: instruments and reserves				
1	Directly issued qualifying CET1 capital instruments plus any related share premium	5,435,904		(7)
2	Retained earnings	4,549,978		(9)
3	Disclosed reserves	2,301,880		(11)
4	Directly issued capital subject to phase out from CET1 capital (only applicable to non-joint stock companies)	Not applicable		
	Public sector capital injections grandfathered until 1 January 2018	Not applicable		
5	Minority interests arising from CET1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in CET1 capital of the consolidation group)	0		
6	CET1 capital before regulatory deductions	12,287,762		
CET1 capital: regulatory deductions				
7	Valuation adjustments	0		
8	Goodwill (net of associated deferred tax liability)	0		
9	Other intangible assets (net of associated deferred tax liability)	84,220	0	(4)
10	Deferred tax assets net of deferred tax liabilities	7,606		(3) - (14)
11	Cash flow hedge reserve	0		
12	Excess of total EL amount over total eligible provisions under the IRB approach	0	0	
13	Gain-on-sale arising from securitization transactions	0		
14	Gains and losses due to changes in own credit risk on fair valued liabilities	0	0	
15	Defined benefit pension fund net assets (net of associated deferred tax liabilities)	18,234	0	(2) - (6)
16	Investments in own CET1 capital instruments (if not already netted off paid-in capital on reported balance sheet)	0	0	
17	Reciprocal cross-holdings in CET1 capital instruments	0	0	
18	Insignificant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
19	Significant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
20	Mortgage servicing rights (amount above 10% threshold)	Not applicable		
21	Deferred tax assets arising from temporary differences (amount above 10% threshold, net of related tax liability)	Not applicable		
22	Amount exceeding the 15% threshold	Not applicable		
23	of which: significant investments in the common stock of financial sector entities	Not applicable		
24	of which: mortgage servicing rights	Not applicable		
25	of which: deferred tax assets arising from temporary differences	Not applicable		
26	National specific regulatory adjustments applied to CET1 capital	856,539		
26a	Cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties)	197,539		(10) + (12)
26b	Regulatory reserve for general banking risks	659,000		(13)
26c	Securitization exposures specified in a notice given by the Monetary Authority	0		
26d	Cumulative losses below depreciated cost arising from the institution's holdings of land and buildings	0		
26e	Capital shortfall of regulated non-bank subsidiaries	0	0	
26f	Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0	0	
27	Regulatory deductions applied to CET1 capital due to insufficient AT1 capital and Tier 2 capital to cover deductions	0		
28	Total regulatory deductions to CET1 capital	966,599		
29	CET1 capital	11,321,163		
AT1 capital: instruments				
30	Qualifying AT1 capital instruments plus any related share premium	2,312,030		(8)
31	of which: classified as equity under applicable accounting standards	2,312,030		
32	of which: classified as liabilities under applicable accounting standards	0		
33	Capital instruments subject to phase out arrangements from AT1 capital	0		
34	AT1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in AT1 capital of the consolidation group)	0		
35	of which: AT1 capital instruments issued by subsidiaries subject to phase out arrangements	0		
36	AT1 capital before regulatory deductions	2,312,030		
AT1 capital: regulatory deductions				
37	Investments in own AT1 capital instruments	0	0	
38	Reciprocal cross-holdings in AT1 capital instruments	0	0	
39	Insignificant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
40	Significant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
41	National specific regulatory adjustments applied to AT1 capital	0		
41a	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-BaseI III treatment which, during transitional period, remain subject to deduction from Tier1 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
42	Regulatory deductions applied to AT1 capital due to insufficient Tier 2 capital to cover deductions	0		
43	Total regulatory deductions to AT1 capital	0		
44	AT1 capital	2,312,030		
45	Tier 1 capital (Tier 1 = CET1 + AT1)	13,633,193		

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-BaseI III treatment	Cross-referenced to Consolidated Balance Sheet
Tier 2 capital: instruments and provisions				
46	Qualifying Tier 2 capital instruments plus any related share premium	0		
47	Capital instruments subject to phase out arrangements from Tier 2 capital	1,038,423		(5)
48	Tier 2 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in Tier 2 capital of the consolidation group)	0		
49	of which: capital instruments issued by subsidiaries subject to phase out arrangements	0		
50	Collective impairment allowances and regulatory reserve for general banking risks eligible for inclusion in Tier 2 capital	901,562		-(1) + (13)
51	Tier 2 capital before regulatory deductions	1,939,985		
Tier 2 capital: regulatory deductions				
52	Investments in own Tier 2 capital instruments	0	0	
53	Reciprocal cross-holdings in Tier 2 capital instruments	0	0	
54	Insignificant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
55	Significant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
56	National specific regulatory adjustments applied to Tier 2 capital	(88,893)		
56a	Add back of cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties) eligible for inclusion in Tier 2 capital	(88,893)		- [(10) + (12)] x 45%
56b	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-BaseI III treatment which, during transitional period, remain subject to deduction from Tier 2 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation			
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
57	Total regulatory deductions to Tier 2 capital	(88,893)		
58	Tier 2 capital	2,028,878		
59	Total capital (Total capital = Tier 1 + Tier 2)	15,662,071		

Abbreviations:

CET1: Common Equity Tier 1

AT1: Additional Tier 1

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Step 1

Consolidated Statement Of Financial Position

HK\$'000	Balance sheet as in	Under regulatory scope
	published financial statements	of consolidation
	At 31 December 2015	At 31 December 2015
Assets		
Cash and short-term funds	21,431,894	21,421,389
Placements with banks maturing between one to twelve months	7,751,110	7,736,895
Derivative financial instruments	577,651	577,651
Financial assets at fair value through profit or loss	271	0
Available-for-sale securities	22,800,023	22,690,061
Held-to-maturity securities	8,686,530	8,656,149
Advances and other accounts	65,386,648	65,125,800
Investments in subsidiaries		203,569
Amounts due from subsidiaries		83
Interests in associates	247,901	21,500
Investment properties	264,222	264,222
Property and equipment	627,777	611,607
Prepaid lease payments for land	2,269	2,269
Deferred tax assets	10,744	10,744
Goodwill	50,606	0
Total assets	127,837,646	127,321,939
Liabilities		
Deposits and balances of banks	5,728,313	5,728,313
Financial assets sold under repurchase agreements	3,322,683	3,322,683
Deposits from customers	99,392,364	99,392,364
Amounts due to subsidiaries		479,039
Certificates of deposit	351,962	351,962
Derivative financial instruments	844,778	844,778
Other accounts and accruals	1,124,688	913,258
Current tax liabilities	135,457	128,108
Loan capital	1,819,591	1,819,591
Deferred tax liabilities	10,069	7,512
Total liabilities	112,729,905	112,987,608
Equity attributable to owners of the Bank		
Share capital	5,435,904	5,435,904
Additional equity instruments	2,312,030	2,312,030
Reserves	7,359,807	6,586,397
Total equity	15,107,741	14,334,331
Total liabilities and equity	127,837,646	127,321,939

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 2

Consolidated Statement Of Financial Position

HK\$'000	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Cross reference to Definition of Capital Components
	At 31 December 2015	At 31 December 2015	
Assets			
Cash and short-term funds	21,431,894	21,421,389	
Placements with banks maturing between one to twelve months	7,751,110	7,736,895	
Derivative financial instruments	577,651	577,651	
Financial assets at fair value through profit or loss	271	0	
Available-for-sale securities	22,800,023	22,690,061	
Held-to-maturity securities	8,686,530	8,656,149	
Advances and other accounts	65,386,648	65,125,800	
of which: Impairment allowances eligible for inclusion in Tier 2 capital		(250,494)	(1)
Defined benefit pension fund net assets		21,726	(2)
Investments in subsidiaries		203,569	
Amounts due from subsidiaries		83	
Interests in associates	247,901	21,500	
Investment properties	264,222	264,222	
Property and equipment	627,777	611,607	
Prepaid lease payments for land	2,269	2,269	
Deferred tax assets	10,744	10,744	(3)
Goodwill	50,606	0	
Total assets	127,837,646	127,321,939	
Liabilities			
Deposits and balances of banks	5,728,313	5,728,313	
Financial assets sold under repurchase agreements	3,322,683	3,322,683	
Deposits from customers	99,392,364	99,392,364	
Amounts due to subsidiaries		479,039	
Certificates of deposit	351,962	351,962	
Derivative financial instruments	844,778	844,778	
Other accounts and accruals	1,124,688	913,258	
Current tax liabilities	135,457	128,108	
Loan capital	1,819,591	1,819,591	
of which: Portion eligible for Tier 2 capital subject to phase out arrangement		1,211,493	(4)
Deferred tax liabilities	10,069	7,512	
of which: Deferred tax liabilities related to defined benefit pension fund		3,492	(5)
Total liabilities	112,729,905	112,987,608	
Equity attributable to owners of the Bank			
Share capital	5,435,904	5,435,904	(6)
Additional equity instruments	2,312,030	2,312,030	(7)
Reserves	7,359,807	6,586,397	
of which: Retained profits		4,291,833	(8)
of which: Cumulative fair value gains arising from revaluation of investment properties		42,627	(9)
of which: Disclosed reserves		2,294,564	(10)
of which: Land and building revaluation reserve		158,018	(11)
of which: Regulatory reserve		663,000	(12)
Total equity	15,107,741	14,334,331	
Total liabilities and equity	127,837,646	127,321,939	

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-BaseI III treatment	Cross-referenced to Consolidated Balance Sheet
CET1 capital: instruments and reserves				
1	Directly issued qualifying CET1 capital instruments plus any related share premium	5,435,904		(6)
2	Retained earnings	4,291,833		(8)
3	Disclosed reserves	2,294,564		(10)
4	<i>Directly issued capital subject to phase out from CET1 capital (only applicable to non-joint stock companies)</i>	Not applicable		
	<i>Public sector capital injections grandfathered until 1 January 2018</i>	Not applicable		
5	Minority interests arising from CET1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in CET1 capital of the consolidation group)	0		
6	CET1 capital before regulatory deductions	12,022,301		
CET1 capital: regulatory deductions				
7	Valuation adjustments	0		
8	Goodwill (net of associated deferred tax liability)	0		
9	Other intangible assets (net of associated deferred tax liability)	0	0	
10	Deferred tax assets net of deferred tax liabilities	14,236		(3) + (5)
11	Cash flow hedge reserve	0		
12	Excess of total EL amount over total eligible provisions under the IRB approach	0	0	
13	Gain-on-sale arising from securitization transactions	0		
14	Gains and losses due to changes in own credit risk on fair valued liabilities	0	0	
15	Defined benefit pension fund net assets (net of associated deferred tax liabilities)	18,234	0	(2) - (5)
16	Investments in own CET1 capital instruments (if not already netted off paid-in capital on reported balance sheet)	0	0	
17	Reciprocal cross-holdings in CET1 capital instruments	0	0	
18	Insignificant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
19	Significant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
20	Mortgage servicing rights (amount above 10% threshold)	Not applicable		
21	Deferred tax assets arising from temporary differences (amount above 10% threshold, net of related tax liability)	Not applicable		
22	Amount exceeding the 15% threshold	Not applicable		
23	of which: significant investments in the common stock of financial sector entities	Not applicable		
24	of which: mortgage servicing rights	Not applicable		
25	of which: deferred tax assets arising from temporary differences	Not applicable		
26	National specific regulatory adjustments applied to CET1 capital	863,645		
26a	Cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties)	200,645		(9) + (11)
26b	Regulatory reserve for general banking risks	663,000		(12)
26c	Securitization exposures specified in a notice given by the Monetary Authority	0		
26d	Cumulative losses below depreciated cost arising from the institution's holdings of land and buildings	0		
26e	Capital shortfall of regulated non-bank subsidiaries	0	0	
26f	Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0	0	
27	Regulatory deductions applied to CET1 capital due to insufficient AT1 capital and Tier 2 capital to cover deductions	0		
28	Total regulatory deductions to CET1 capital	896,115		
29	CET1 capital	11,126,186		
AT1 capital: instruments				
30	Qualifying AT1 capital instruments plus any related share premium	2,312,030		(7)
31	of which: classified as equity under applicable accounting standards	2,312,030		
32	of which: classified as liabilities under applicable accounting standards	0		
33	<i>Capital instruments subject to phase out arrangements from AT1 capital</i>	0		
34	AT1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in AT1 capital of the consolidation group)	0		
35	of which: AT1 capital instruments issued by subsidiaries subject to phase out arrangements	0		
36	AT1 capital before regulatory deductions	2,312,030		
AT1 capital: regulatory deductions				
37	Investments in own AT1 capital instruments	0	0	
38	Reciprocal cross-holdings in AT1 capital instruments	0	0	
39	Insignificant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
40	Significant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
41	National specific regulatory adjustments applied to AT1 capital	0		
41a	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-BaseI III treatment which, during transitional period, remain subject to deduction from Tier1 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
42	Regulatory deductions applied to AT1 capital due to insufficient Tier 2 capital to cover deductions	0		
43	Total regulatory deductions to AT1 capital	0		
44	AT1 capital	2,312,030		
45	Tier 1 capital (Tier 1 = CET1 + AT1)	13,438,216		

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-BaseI III treatment	Cross-referenced to Consolidated Balance Sheet
Tier 2 capital: instruments and provisions				
46	Qualifying Tier 2 capital instruments plus any related share premium	0		
47	Capital instruments subject to phase out arrangements from Tier 2 capital	1,211,493		(4)
48	Tier 2 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in Tier 2 capital of the consolidation group)	0		
49	of which: capital instruments issued by subsidiaries subject to phase out arrangements	0		
50	Collective impairment allowances and regulatory reserve for general banking risks eligible for inclusion in Tier 2 capital	913,494		-(1) + (12)
51	Tier 2 capital before regulatory deductions	2,124,987		
Tier 2 capital: regulatory deductions				
52	Investments in own Tier 2 capital instruments	0	0	
53	Reciprocal cross-holdings in Tier 2 capital instruments	0	0	
54	Insignificant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
55	Significant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
56	National specific regulatory adjustments applied to Tier 2 capital	(90,290)		
56a	Add back of cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties) eligible for inclusion in Tier 2 capital	(90,290)		- [(9) + (11)] x 45%
56b	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-BaseI III treatment which, during transitional period, remain subject to deduction from Tier 2 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation			
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
57	Total regulatory deductions to Tier 2 capital	(90,290)		
58	Tier 2 capital	2,215,277		
59	Total capital (Total capital = Tier 1 + Tier 2)	15,653,493		

Abbreviations:

CET1: Common Equity Tier 1

AT1: Additional Tier 1